2nd order ODE solver

Oscillatory motions are represented by 2nd order differential equations,

$$\frac{dx}{dt} = f(t, x, y)$$

$$\frac{dy}{dt} = g(t, x, y).$$
(1)

To solve the 2-dimensional equation, we need to implement the Runge-Kutta Method for 2-dimensional systems. Here is the Runge-Kutta iteration for 2-dimensional system,

$$k_{1} = f(t_{n}, x_{n}, y_{n})$$

$$l_{1} = g(t_{n}, x_{n}, y_{n})$$

$$k_{2} = f(t_{n} + \frac{1}{2}h, x_{n} + \frac{1}{2}hk_{1}, y_{n} + \frac{1}{2}hl_{1})$$

$$l_{2} = g(t_{n} + \frac{1}{2}h, x_{n} + \frac{1}{2}hk_{1}, y_{n} + \frac{1}{2}hl_{1})$$

$$k_{3} = f(t_{n} + \frac{1}{2}h, x_{n} + \frac{1}{2}hk_{2}, y_{n} + \frac{1}{2}hl_{2})$$

$$l_{3} = g(t_{n} + \frac{1}{2}h, x_{n} + \frac{1}{2}hk_{2}, y_{n} + \frac{1}{2}hl_{2})$$

$$k_{4} = f(t_{n} + h, x_{n} + hk_{3}, y_{n} + hl_{3})$$

$$l_{4} = g(t_{n} + h, x_{n} + hk_{3}, y_{n} + hl_{3})$$

$$k = \frac{1}{6}(k_{1} + 2k_{2} + 2k_{3} + k_{4})$$

$$l = \frac{1}{6}(l_{1} + 2l_{2} + 2l_{3} + l_{4})$$

$$x_{n+1} = x_{n} + hk$$

$$y_{n+1} = y_{n} + hl$$

$$t_{n+1} = t_{n} + h.$$
(2)

Based on the above Runge-Kutta method, solve

$$\dot{x} = \mu x - y + xy^2
\dot{y} = x + \mu y + y^3$$
(3)

with $\mu = -1.0, -0.5, -0.2, 0.0, 0.1, 0.5, 1.0$ and your initial conditions (choose several). Draw your solutions in (x,y) domain with several paths from the above initial conditions. Explain how your solutions change with various μ s. Discuss about Hopf bifurcation.